UNITED STATES BANKRUPTCY COURT SOUTHERN DISTRICT OF NEW YORK

Case No. <u>08-13555 (JMP)</u> Court ID (Court Use Only)

NOTICE OF TRANSFER OF CLAIMS OTHER THAN FOR SECURITY PURSUANT TO BANKRUPTCY RULE 3001(E)(2)

CLAIMS HAVE BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. §1111(a). Pursuant to Bankruptcy Rule 3001(e)(2), Transferee hereby gives notice of the transfer, other than for security, of the claims referenced herein.

Name of Transferee:	Name of Transferor:
UBS AG, London Branch	Towa Pharmaceutical Co., Ltd.
	·
Notices to Transferee should be sent to:	Court Record Address of the Transferor:
UBS AG, London Branch	(Court use only)
I Finsbury Avenue	
London	
EC2M 2PP	
England	
Attn: Kazuya Ichikawa and Marie Miyazawa (Tokyo)	
Last Four Digits of Acct.#:	Last Four Digits of Acct.#:
Name and Address where transferee payments should be	Name and Current Address of Transferor
sent (if different from above):	Towa Pharmaceutical Co., Ltd.
	2-11, Shinbashi-cho, Kadoma,
	Osaka 571-8580
	Japan
	Attn: Noriko Shintani
Claim Amount:	
\$949,352 principal amount, corresponding to	Note: This is a partial transfer of claim.
100% of ISIN XS0274755072	See Schedule 1 to annexed Evidence of Transfer.
Court Claim No. (if known):	
62783.73	
D. Chi. Fil. I	
Date Claim Filed:	
November 2, 2009	

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

Bv:

NAME MARIE MIYAZAWA

Date: 301h August, 2012

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §§ 152 &3571.

As set forth in the attached Evidence of Transfer of Claim, Transferor has waived to the fullest extent permitted by law any notice or right to receive notice of a hearing under Bankruptcy Rule 3001(e).

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

For value received, the adequacy and sufficiency of which are hereby acknowledged, Towa Pharmaceutical Co., Ltd. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to UBS AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's and all prior sellers' right, title and interest in and to the claim evidenced by Proof of Claim numbers as specified in Schedule 1 hereto filed by or on behalf of Lehman Brothers International (Europe) (in administration) ("Predecessor") (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights, title and benefits of Seller and any prior seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, principal, interest, damages, penalties, fees or any other property, which may be paid or distributed with respect to the Purchased Claim (including for clarity, all amounts distributed on or after the trade date of August 17, 2012 (the "Trade Date") whether or not the Trade Date is before, on or after any record date with respect to an amount) or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to or evidencing the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, and any and all of Seller's right, title and interest in, to and under any right or remedy of Seller or any prior seller against any prior seller in respect of the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all rights, remedies, claims and causes of actions regarding any of the foregoing; (e) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), (c), (d) and (e), the "Transferred Claims"). For the avoidance of doubt, the Purchaser does not acquire any liabilities or obligations with respect to the Transferred Claims or the Seller or the any prior sellers.

The Purchased Claim was transferred from Predecessor to Lehman Brothers Japan Inc. as evidenced at docket #18840 and by Lehman Brothers Japan Inc. to Seller as evidenced at docket number #20219 in the Proceedings.

Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on http://www.lehman-docket.com as of July 17, 2009; (c) Seller owns and has good legal and marketable title to the Transferred Claims, free and clear of any and all liens, claims, objections, set-off rights, security interests, participations, factoring agreements or encumbrances created or incurred by Seller or any prior seller or against Seller or any prior seller and all filings required to evidence Seller's title to the Transferred Claim have been duly and timely filed with the Court; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) neither the Seller nor any prior seller has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will give rise to any setoff, defense or counterclaim or that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsubordinated unsecured claims; (g) Seller has delivered to Purchaser a true and correct copy of the Notice of Proposed Allowed Claim Amount, dated August 26, 2011, which relates to the Proof of Claim, and as of the date hereof, neither Seller nor any prior seller has received any revised Notice of Proposed

Seller: Towa Pharmaceutical Co., Ltd. Buyer: UBS AG, London Branch Proof of Claim: 62783.73 ISIN: XS0274755072

Allowed Claim Amount or other Notice of Proposed Allowed Claim Amount; (h) all predecessor agreements contain provisions pursuant to which the respective prior sellers waive any right to make objection under Federal Rule of Bankruptcy Procedure 3001(e) to the transfer of the Transferred Claims to transferees including the Purchaser: (i) there are no objections to the Transferred Claims, and all documents provided to Purchaser by Seller are true, accurate and complete copies of such documents, and there are no documents received by any prior seller or Seller that are material or adverse to the Transferred Claims which have not been provided by Seller to the Purchaser; (j) Purchaser is entitled to transfer its rights and its obligations hereunder without any notice to or the consent of any prior seller; (k) no distributions, proceeds, assets, cash or other amounts have been received by Seller (or any-prior seller) in respect of the Transferred Claims (including in respect of the distribution made on April 17, 2012 (the "April Distribution"); and (I) the Seller (or a prior seller) has filed information with Epiq in such a manner and at such a time as to entitle it to receive the April Distribution as part of the next regularly scheduled distribution by the Debtor.

- Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives, with respect only to the Transferred Claims, to the fullest extent permitted by law any notice or right to receive notice of a hearing with respect to such transfer pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.
- All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, that result from Seller's breach of its representations, warranties, covenants and agreements made herein.
- Seller shall promptly (but in any event on no later than the third (3rd) business day following receipt) remit any notices, correspondence, payments; distributions or proceeds received by Seller or any prior seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, (but in any event on no later than the third (3rd) business day following the date hereof), to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security. Seller shall act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser, and Seller shall cause all prior sellers to act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser.
- Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered (including, on Seller's part, causing any prior seller to execute or deliver), all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions (including, on Seller's part, causing any prior seller to deliver distributions and proceeds received by any prior seller and to act) and other actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim. Seller agrees that all distributions, amounts, proceeds, assets, cash and other property received by Seller or any prior seller on or after the Trade Date (whether or not such Trade Date is before, on or after any record date for such amounts, and expressly includding the April Distribution when distributed on the next scheduled date for distributions by the Debtor) are for the account of Purchaser, and at the election of the

Seller: Towa Pharmaceutical Co., Ltd. Buyer: UBS AG, London Branch Proof of Claim: 62783.73 ISIN: XS0274755072

Purchaser, (i) the Purchaser may net, setoff and reduce the purchase price payable by it and any other amounts owed by it in respect of the Transferred Claims against the distributions, assets, cash, property and amounts payable by Seller (or any prior seller) to it in respect of distributions, assets, cash, property and amounts received by Seller or any prior seller on and after the Trade Date, or (ii) the Seller shall pay such amounts received by Seller or any prior seller on or prior to the date of this Agreement and on and after the Trade Date in respect of the Transferred Claims to the account information provided to it by Purchaser on the date of this Agreement.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this $\underline{301}$ hday of August, 2012.

TOWA PHARMACEUTICAL CO., LTD.

y: Town

URO YOSHIDA

President

Address:

Towa Pharmaceutical Co., Ltd. 2-11, Shinbashi-cho, Kadoma, Osaka 571-8580 Japan **UBS AG, LONDON BRANCH**

By: //Concas Name:

Thomas Shaw Director

By: Traded Products Legal

Clichard Lamb
Caculive Director
Caculity Control
Caculity

Address:

Title:

Title:

UBS AG, LONDON BRANCH 1 Finsbury Avenue

London EC2M 2PP England

Schedule 1

Transferred Claims

Purchased Claims

100% of Seller's interest in, to and in connection with that claim that is referenced in the Proof of Claim with ISIN XS0274755072 as highlighted in the copy of the Proof of Claim attached at Schedule 2 and described below (for the avoidance of doubt, Seller holds 100% of the claim that is referenced in the Proof of Claim to the extent that the ultimately allowed amounts of the Proof of Claim in respect thereof differs from the original amount, pursuant to this Agreement and Evidence of Transfer of Claim: Lehman Program Securities, Seller intends to transfer 100% of Seller's interest in, to and in connection with that claim in respect of ISIN XS0274755072) together with interest, fees, expenses and other recoveries due.

Lehman Programs Securities to which Transfer Relates

Accrued Amount (as of Proof of Claim Filing Date)	
	ı
Proof of Claim Number	62783.73
Maturity	November 28, 2036
Coupon	Index-Lin ked Interest
Principal/ Coupon Notional Amount in JPY (USD equivalent)	JPY 100,000,000 (USD 949352)
Guarantor	Lehman Brothers Holdings Inc.
Issuer	Lehman Brothers Treasury Co. B.V.
Blocking Number	6045515
ISIN/CUSIP	XS0274755072
Description of Security ISIN/CUSIP	JPY 100,000,000 Fixed Rate and Index-Linked Target Redemption Notes due November 28, 2036

Seller: Towa Pharmaceutical Co., Ltd. Buyer: UBS AG, London Branch Proof of Claim: 62783.73 ISIN: XS0274755072

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Schedule 2

United States Bankruptcy Court/Sou Lehman Brothers Holdings Claims Pr c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076	•		RITIES PROGRAMS FOF CLAIM
In Re: Lehman Brothers Holdings Inc., et al. Debtors.	Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered)	Lehman Brothe	thern District of New York ers Holdings Inc., Et Al. 9555 (JMP) 0000062783
Note: This form may not be us based on Lehman Programs Se http://www.lehman-docket.com	ed to file claims other than those curities as listed on a sof July 17, 2009		
Creditor) Lehman Brothers Int 25 Bank Street London E14 5LE . United Kingdom Attn: Steven Anthor	ditional contact information	inistration) cl	Check this box to indicate that this aim amends a previously filed claim. court Claim Number: (If known)
Name and address where payment sho	ould be sent (if different from above)	re	Check this box if you are aware that nyone else has filed a proof of claim elating to your claim. Attach copy of atement giving particulars.
Programs Securities as of September and whether such claim matured or be dollars, using the exchange rate as app	nim amounts for each Lehman Programs S	Programs Securities on September eptember 15, 2008. The claim amore filing this claim with respect to m	r 15, 2008 or acquired them thereafter, ount must be stated in United States ore than one Lehman Programs Security,
☐ Check this box if the amount of	claim includes interest or other charges in	addition to the principal amount di	ue on the Lehman Programs Securities
2. Provide the International Security this claim with respect to more than o which this claim relates.	es Identification Number (ISIN) for each ne Lehman Programs Security, you may a	Lehman Programs Security to which	ch this claim relates. If you are filing
3. Provide the Clearstream Bank Bloc appropriate (each, a "Blocking Numb from your accountholder (i.e. the bank than one Lehman Programs Security, relates.	king Number, a Euroclear Bank Electronic r") for each Lehman Programs Security is to broker or other entity that holds such se you may attach a schedule with the Block r, Euroclear Bank Electronic Instruction	c Reference Number, or other depoter which you are filing a claim. You curities on your behalf). If you are ing Numbers for each Lehman Prop	ou must acquire a Blocking Number filing this claim with respect to more grams Security to which this claim
	(Require	ed)	
you are filing this claim. You must ac	oclear Bank or other depository participan quire the relevant Clearstream Bank, Eur other entity that holds such securities on	t account number related to your Loclear Bank or other depository par	rticipant account number from your
Accountholders Euroclear Bank, Cl	earstream Bank or Other Depository P	articipant Account Number: 97	7816 EUROCLEAR
	(Required		non couparion over
consent to, and are deemed to have au disclose your identity and holdings of reconciling claims and distributions. Date. Signature: The pe	rstream Bank or Other Depository: By thorized, Euroclear Bank, Clearstream Ba Lehman Programs Securities to the Debto rson filing this claim must sign it. Sign ar	nk or other depository to ors for the purpose of ad print name and title, if any,	FILED / RECEIVED NOV 0 2 2009
number if different any		py of power of attorney, if trator (acting as agent nout personal liability)	EPIQ BANKRUPTCY SOLUTIONS, LLC
r enatty for presenting fraud	mem ciaim. This of up to \$500,000 of in	iprisonnuem noi up to 5 years, or 00	ui, 10 U.S.C. 88 132 and 33/1

ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)

Lehman Brothers International (Europe) (in administration) (including all of its international branches, "LBIE"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "Administrators" and each an "Administrator") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "LPS") omnibus claim (the "LPS" Omnibus Claim") against Lehman Brothers Holdings Inc. ("LBHI" and, together with its direct and indirect subsidiaries, the "Lehman Group"), case number 08-13555 (JMP) (the "Bankruptcy Proceeding") in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "Bankruptcy Code"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

BACKGROUND

- 2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.
- 3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "Administration Date"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "Filing Date").

II. DESCRIPTION OF LPS OMNIBUS CLAIM

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "LPS Holdings") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "LPS List"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "Valuation") as displayed in the schedule attached hereto.

5. With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

III. RESERVATION OF RIGHTS

- 6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.
- 7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.
- 8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.
- 9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been

substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

- 10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.
- 11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.
- 12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.
- 13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.
- 14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.
- 15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

- 16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf if its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.
- 17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.
- 18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.
- By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.
- 20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.
- 21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration) 25 Bank Street London E14 5LE United Kingdom

Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

and

PricewaterhouseCoopers LLP
Plumtree Court
London
EC4A 4HT
United Kingdom
Attn: Steven Anthony Pearson

with a copy to:

Linklaters LLP 1345 Avenue of the Americas New York, NY 10105 Attn: Titia Holtz

Kiah Beverly-Graham Phone: (212) 903-9000

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 | 949,352 | 1,898,704 | 4,599,700 | 5,643,750 | 1,139,222 | 5,643,750 | 4,599,700 | 5.643 750 | 1,081,339 | 4.599.700 | 5,000,000 | 854,417 | 949,352 | 9,493,521 | 3,322,732 | 3,027,650 | 1,139,222
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	International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number instrument type	Position Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
	XS0351650964 XS0351630906	6045760	97815 Floating	습.	400,000,000	0.0095	3,797,408	
	XS0351359103	8045/58	97816 Fixed	7.000,000 T	7,000,000	0.6571	4,599,700	
Column	XS0350883804	6045755	97818 Floating	7,000,000 AUD	2,000,000	0.8063	5,843,750	
	XS0350117064	6045758	97816 Floating	7,000,000 NZD	2,000,000	0.6571	4,599,700	
Column	XS0350118926 XS0340757388	6045753	97818 ZCS	7.000,000 AUD	2,000,000	0.8063	5.843,750	
Column	XS0349442815	6045751	97010 Floating 97816 Floating	740 00000002 740 000 000 007	290,000,000	0.0085	3.792.408	
Column	XS0348153931	8045754	97816 Fixed	7,000,000 AUD	7,000,000	0.8063	5,643,750	
Column	XS0348936161	6045749	97818 Floating		90,000,000	0.0085	474,676	
Column	XS0346508516	6049032	97818 Fixed	_	10,055,278	1.0000	10,055,278	Yes
Column C	XS0348124984	6045748	97818 Floating	-	2,000,000	0.8063	5.643.750	
Column	XS0346124638	6045747	97818 Fixed		000,000,7	0.8083	5,643,750	
Control Cont	XS0346123408	6045748	97816 Pixed		7,000,000	0.8063	5,643,750	
Control Cont	XS0345845178	6045743	97816 Floating		7,000.000	0.8063	5,643,750	
Control Cont	XS0345814791 XS0345214798	6045740	97816 Floating		7,000,000	0.8083	5,643,750	
Column	XS0344899710	147,470	87818 Floating		5,000,000	0.8063	4,031,250	
Column	XS0344830608	6045743	97816 Floation		5,000,000	0.8083	4,031,250	ļ
Column	XS0344549141	6045744	97816 Floating		8,914,111	0.8063	7.187.002	? \$
Column	XSD344142202	8045734	97818 Floating		100,000,000	0.0095	949,352	
Column	XS0344101943	6045735	97816 Fixed		7.000,000	0.6571	4,599,700	
Control	XS0344101273	6045738	97818 Fibering		7,000,000	0.8063	5,643,750	
606773 7170 [Sening) 1000 162 7170 (Sening) 1000 177 20222222 0.001 4,198 (Park) 606773 7170 (Sening) 800,000 (May) 7170 (May) 20,202222 0.001 4,178 (Sening) 606773 7170 (Sening) 7170 (May) 7170 (May) <td< td=""><td>XS0343798400</td><td>6045737</td><td>97819 2CB</td><td>-</td><td>2,000,000,0</td><td>1.0000</td><td>5,643,750</td><td></td></td<>	XS0343798400	6045737	97819 2CB	-	2,000,000,0	1.0000	5,643,750	
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Column	XS0343217104	6045732	97816 Floating		502.222.222	0.0095	4,767,857	Yos
Control Cont	XS0342218803 XS0342988711	8045730	97816 Floating 07816 Elvad		502.222.222	0.0095	4,767,857	es
CHORDAY TOTAL PER JAMAS 14,000.000 14,00	XS0342988398	6045728	97810 Fixed	_	000,000,7	0.6571	4,599,700	
Control	KS0342945002	8045731	97816 Floating		18,000,000	1.0000	18,000,000	
Control	(S0342120820 (S0341223427	6045/25	67818 ZCB		8,000,000	0.8063	6,450,000	
6000000 ADDRESS FOREIGNAME FOREIGNAME <td>(S0341168069</td> <td>6045725</td> <td>97816 Fixed</td> <td>_</td> <td>2,000,000</td> <td>0.8063</td> <td>5,643,750</td> <td></td>	(S0341168069	6045725	97816 Fixed	_	2,000,000	0.8063	5,643,750	
6065724 OFFER Flowed TOROGORD ALUD TOROGORD ALUD </td <td>(\$0341159589</td> <td>6045727</td> <td>97816 Fixed</td> <td>_</td> <td>8,000,000</td> <td>0.8083</td> <td>6,450,000</td> <td></td>	(\$0341159589	6045727	97816 Fixed	_	8,000,000	0.8083	6,450,000	
606572 070 00 00 00 00 00 00 00 00 00 00 00 00	\S0340642640 \S0340647840	6045/24	97818 Fixed		7,000,000	0.8063	5,843,750	
604577 674576 674576 7500000 AUD 7500000 C66477 469470 </td <td>(\$0340462042</td> <td>6045721</td> <td>97816 Floating</td> <td></td> <td>000,000,7</td> <td>0.0085</td> <td>759.482</td> <td></td>	(\$0340462042	6045721	97816 Floating		000,000,7	0.0085	759.482	
6062772 97816 [Datisty 7000 000 MAD 7000 000 ADD 6062776 97816 [Datisty 700 000 PA 7000 000 ADD ADD ADD ADD ADD ADD ADD ADD ADD <td>(S0339561002</td> <td>6045715</td> <td>97816 ZCB</td> <td></td> <td>7,500,000</td> <td>0.8063</td> <td>6,046,875</td> <td></td>	(S0339561002	6045715	97816 ZCB		7,500,000	0.8063	6,046,875	
Control Cont	XS0339559527	6045722	97816 ZCB		7,000,000	0.6571	4,599,700	
Control	XS0339480773	6045716	97818 Floating		7,000,000	0.8063	5,643,750	
0.0457704 97816 [Case] 7,000,000 AUJ 7,000,000 0.0863 5,643,750 0.045772 97816 [Case] 7,000,000 AUJ 7,000,000 0.0863 5,643,750 0.045773 97816 [Case] 7,000,000 AUJ 7,000,000 0.0863 5,643,750 0.045774 97816 [Case] 7,000,000 AUJ 7,000,000 0.0863 1,1387,500 0.045774 97816 [Case] 1,400,000 PM 4,000,000 0.0863 1,1387,500 0.045774 97816 [Case] 1,400,000 PM 4,000,000 0.0863 1,1387,500 0.045774 97816 [Case] 1,400,000 PM 4,000,000 0.0863 1,1387,500 0.045774 97816 [Case] 1,400,000 1,400,000 1,400,000 0.0863 1,1387,500 0.045774 97816 [Case] 1,400,000 1,400,000 1,400,000 0.0863 1,400,000 0.045774 97816 [Case] 1,400,000 1,400,000 1,400,000 1,400,000 0.045774	KS0339222050	6045720	97816 Floating		7,000,000	0.8083	5,643,750	
Part	(S0338845596	6045708	97816 Floating		2,000,000	0.8083	5,643,750	
Part	(\$0338676116	6045713	97816 ZCB		14,000,000	0.8083	9,843,750	
Control	(\$0338675902	6045709	97816 ZCB		000,000,7	0.8063	5,843,750	
Control Cont	KS0338675811	6045711	97816 ZCB		14,000,000	0.8083	11,287,500	
Control Cont	XS0338657165	6045706	97818 Floating		180,000,000	0.0085	1,803,769	,
6045707 67476 Feating 87000.000 USD 87000.6477 1,0000 1,0000.6477 1,0000.6477 1,0000 1,0000.6477 1,0000.64	KS0338657082	6045705	97816 Floating		40,047,222	1.0000	40,047,222	Yes
6045704 87756 Floating 40,000,000 JPV 100,000,000 40,000	(\$0338656860	6045707	97816 Floating		30,035,417	1.0000	30,035,417	Yes
Control Cont	KS0338518045	6045704	97816 Floating		40,047,222	1.0000	40,047,222	Yes
Control Cont	(S0338084378	6045700	97816;Floating		7,000,000	0.8063	5,843,750	g.
Exercise	<s0337877582< td=""><td>6045698</td><td>97816 Floating</td><td></td><td>9,342,667</td><td>0.8063</td><td>7,532,525</td><td>Yes</td></s0337877582<>	6045698	97816 Floating		9,342,667	0.8063	7,532,525	Yes
Concession Con	<s0337413917< p=""> <s0336330440< p=""></s0336330440<></s0337413917<>	6045699	97816 Floating 07846 Charten		9.312.139	0.8063	7,507,912	Yes
6045701 G726 (1) (1) (1) (1) (1) (1) (1) (1) (1) (1)	(\$0336928113	6045698	97816 Floating		20,697,500	0.8063	16,887,359	S S
6045664 07816 [Positing 7,000,000 AUD AUD 8,445,303 0,00630 7,646622 COCKSOB COCKSOB AUD 9,473,333 0,0063 7,64662 7,670,000 AUD 9,473,333 0,0063 7,637,875 COCKSOB COCKSOB AUD NO	(\$0336617203	6045701	97816 Fixed		2,000,000	0.8063	5,643,750	
Control Cont	(S0336244866 (S0336248569	6045694	97816 Floating		9.486,750	0.8063	7,648,692	Yes
100,000 AUD 100,000 OO AUD 100,000	(\$0335872070	6045690	97816 Floating		0,1,1,1,0	0.8063	7.837.875	s s
6045652 9776 Frad 7,000,000 AUD 7,000,000 6.2005 5.543,750 6.54561 6.545760 7,000,000 AUD PV 100,9333 0.0095 5.543,750 7,000,000 AUD PV 100,9333 0.0095 7,000,000 AUD	(\$0335624036	8045691	97816 Fixed		7,000,000	0.8063	5,843,750	
0042661 97816 Fleaking 7,000,000 AUD 6969637 0,8863 7,780,087 6646665 6946663 97816 Fleaking 7,000,000 AUD 6969687 0,8863 7,780,081 7,798,681 7,700,000 AUD 6969687 0,8863 7,780,081	(50335623731	6045692	97816 Fixed		7.000.000	0.8063	5,843,750	:
6045681 976'6 Fabric 7,000,000 AUD 6,955,853 0.8053 7,736,041	(S0335345665	6045685	87218 Floating		100,933,333	0.0095	558,213 7 820 358	ş ,
	(S0335344932	6045681	97816 Floating	2,000,000 AUD	868,583,8	0.8063	7,736,641	Yes

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Includes Coupon Interest Accrual	•	•		•			, Yes	, Yes	•			•	•	•		Yas	•	,	3	•	•	•	•	•		•	,	6	•		•	•	, ,	•		•		•	•	, Xes	•		•	,		•	•		•	• •	•	,	3
Valuation - USD Equivalent	5,643,750	5,643.750	5,643,750	5,643,750	5,643,750	5,643.750	13,754,798	26,700,489	5,843,750	1,139,222	5,643,750	3.227.797	5,643,750	5,843,750	5.643.750	966,704	4,599,700	4.588,700	3,225,000	5,643,750	5,643,750	2,418,750	5.643,750	5,643,750	5,643,750	2,848,056	2,373,360	5,643,750	5,643,750	5,643,750	5,643,750	2,278,445	5,643,750	5,643,750	2,848,056	5.643,750	5,643,750	3,512,603	2.848,056	5,643,750	5,643,750	5,643,750	5.643,750	5,643,750	3.863,281	5,643,750	5,643,750	5,643,750	5.643.750	5.643,750	5.643,750	1.139,222	7.6.0.0
FX Rate at 15/09/2008	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.0095	0.8063	0.0095	0.8063	0.8063	508.0	90000	0.6571	0.6571	0.6083	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.0095	0.0085	0.8063	0.8063	0.8063	0.8063	0.0095	0.8083	0.8063	0.0095	0.8063	0.8063	0.0095	0.0095	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.8063	0.0095	Conso
Valuation - Underlying Currency Amount	7.000,000	7,000,000	7,000,000	7,000,000	7,000,000	7,000,000	17,060,214	33,116,886	000'000'1	120,000,000	7,900,000	340.000.000	7,000,000	7,000,000	000,000,7	101.827,778	7.000,000	7,000,000	000,000,4	7,000.000	7,000,000	000,000,6	7.000.000	000'000'2	000,000,000,7	300,000,000	250,000,000	7,000,000,7	7,000,000	7,000,000	000'000'2	240,000,000	000'000'2	7,000,000	300,000,000	7,000,000	7.000,000	000,000,076	300,000,000	51,225,000	7,000,000	7,000,000	000'000'Z	7,000,000	417,472,222	7,000,000	7,000,000	7,000,000	2,000,000,7	7,000,000	7,000,000	120,000,000	007'014'607
Currency	Q)	AUD MID	AUD	AUD	AUD	AUD	AUD	AUD	AUD		<u> </u>	i, à			AUD		NZD						AUD		AUD					AUD			AUD							AUD		AUD								AUD			
Position	000'000'L	7,000,000	000000'/	2,000,000	7,000,000	300'000'2	17.000.000	33,000,000	7,000,000	120,000,000	000,000,7	340,000,000	7,000,000	7.000,000	7,000,000	100,000,000	7.000,000	7,000,000	1,000,000,4	7.000,000	7.000,000	3,000,000	7,000,000	7.000,000	7 000 000	300,000,000	250.000,000	000,000.7	7.000,000	7.000.000	7.000,000	240,000,000	7.000,000	7.000,00	300,000,000	00'000'2	7,000,000	370.000.00	300,000,000	7,000,000	7.000,000	7,000,000	7,000,00	7,000,000	380,000,00	7,000,000	7,000,00	7,000,00	7,000,00	00,000,7	7,000,00	120.000.000	234,000,00
ory Accol umber	97816 ZCB	97816 ZCB	97818 ZCB	97816 ZCB	97816 Fixed	97816 Fixed	97816 Fixed	97816 Fixed	97816 ZCB	97816 Floating	97816 ZCB	97818 Figures	97816 2C8	97816 Floating	97816 ZCB	97816 Floating	97816 Floating	97816 Floating	97816 ZCB	97818 ZCB	97810 ZCB	97816 2CB	97816 Floating	97816 ZCB	97816 Floating	97816 Floating	B7816 Floating	97816 Food 97816 Foodbo	97816 Floating	97816 ZCB 97816 Finalise	87816 ZCB	97816 Floating	97816 Floating 97816 Floating	97816 Floating	97816 Floating	97816 ZCB	97816 ZCB	97816 Floating	87816 Floating	97816 ZCB 97816 Finaling	97816 ZCB	97816 ZCB	97816 ZCB	97816 ZCB	97810 Floating	97816 ZCB	97816 ZCB	97816 ZCB 97818 ZCB	97816 ZCB	97816 ZC8	97816 2CB 97816 2CB	97816 Floating	grated-jet8/8
Deposit Blocking Reference N	32	6045683	6045008 80045008	6045875	6045674	6045877	6045680	6045678	6045672	6045871	6045866	604567	6045673	6045669	6045684	6045660	6045661	6045663	8045065	6045654	0045655	6045657	6045658	8045652	6045651	6045647	6045650	6045649	6045645	8045846	6045842	6045637	6045639	6045640	6045632	6045631	6045634	6045636	6045626	8045627	6045628	6045625	6045619	6045618	8045620	6045624	6045622	6045621	6045613	6045617	6045613	5045614	loractora
International Securities Identification Number (ISIN)	XS0335143524	XS0335143441	X50334704524	XS0334450912	XS0334450589 XS0334450336	XS0334224317	XS0334172094	XS0334171872	XS0334090445	XS0333969706	XS0333831187	XS0333106267	XS0332764785	XS0332136463	XS0332108413 XS0331880566	XS0331653823	XS0331505122	XS0331504828	XS0331048123	XS0331048040	XS0331045020	XS0331044726	XS0331037605	XS0330867762	XSG330724229 XSG330204149	XS0328878770	XS0329878267	XS0329429541	XS0328337421	XS0329337264 XS0329067531	XS0328865861	XS0328666119	XS0328587186 XS0328210652	XS0327847470	XS0327713359 XS03277465356	XS0327261349	XS0327275656	XS03272/522/ XS0327082854	XS0326823324	XS0326486734 XS0325959285	XS0324984185	XS0324983963	XS0324462133	XS0324461911	XS0324342562	XS0323635713	XS0323635473	XS0323634823 XS0322468777	XS0322467969	XS0322030940	XS0321794280	XS0321396987	XS0321125014

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Includes Coupon Interest Accrual	•	•	•	•	•		•	Yos	, Yes	Yes	•	•		•	•			•	Yes	•	Yes	•		,	2				9		, ,		Yes		, Se,	!		Yes								Yes	Yes								
Valuation - USD Equivalent	2.848,056	5,643,750	1,518,963	5.643,750	5,643,750	3,570,000	4.380,000	6,745,081	4.752.035	953,782	949,352	808,250	2.045,730	948,352	9,493,521	886,875	3,040,000	4,500,000	962,010	3,590,000	1.460.815	5,843,750	5,643,750	1,044,287	5.643,750	949,352	2.750,000	949,352	1,180,000	5,643,750	2,570,000	649,352	2,930,792	1,740,000	1.246.070	5,643,750	9,493,521	1,850,127	474,676	5,643,750	5,643,750	9,493,521	4,746,760	5,643,750	0,043,700	357,200,000	1,923,625	5.843,750	5,643,750	5,643,750	5,643,750	4,746,760	5,643,750	5,843,750	5,643,750
FX Rate at 15/09/2008	0,0095	0.8083	0.0095	0.8063	0.8063	1.0000	1.0000	0.0095	0.0085	0.0095	0.0085	0.8063	0.0005	90000	0.0085	0.8063	1,0000	1.0000	90000	1,0000	0.0085	0.8063	0.8063	0.0085	0.8063	9600'0	1.0000	0.0095	1,0000	0.8063	1.0000	0.0095	0.0095	1.0000	0.0085	0.8063	0.0095	0.0095	0.0095	0.8063	0.8063	0.0095	0.0085	0.8063	0.0085	1.0000	0.0085	0.8063	0.8083	0.8063	0.8063	0.0095	0.8063	0.8063	0.8083
Valuation - Underlying Currency Amount	300,000,000	7,000,000	160,000,000	7,000,000	7,000.000	3,570,000	4,390,000	710,493.056	200,000,000	100,466,867	100,000,000	1,000,000	000,000,000	100,000,000	1,000,000,000	1,100,000	3,000,000	4,500,000	101,333,333	3,580,000	153.875.000	7,000,000	7,000,000	110,000,000	0000007	100,000,000	2.750,000	100.000.000	1,180,000	000'000'2	2,570,000	100,000,000	308,715,000	1,740,000	7,000,000	2,000,000	1,000,000,000.000	205,418,687	000'000'05	2,000,000	7,000,000	1,000,000,000	200,000,000	2,000,000	000,000,0	357,200,000	202,625,000	7,000,000	200,000,7	7,000,000	7,000,000	500,000,000	7,000,000	2,000,000	200,000,000
Position Currency	300,000,000 JPY	7,000,000 AUD	Y9C 000,000,181		7,000,000 AUD		_		Yel. 000,000,002					100,000,000			3040,000			3,580,000 USD	Y91. 000 000 05t			YAC 000,000,111					1.180,000,000 1.180,000						7,040,000 AUD		1.000,000,000,1	200,000,000 JPY	Y4L 000,000,00	7,000,000 AUD	7,000,000 AUD		_	7.000,000 AUD		320,000,000	200,000,000	7,000,000 AUD				YAL 000,000,000		7,000,000 AUD	200,000,000 7,000,000 7,000,000
Depository Account Instrument type	97816 Fibating	97816 208	97816 Floating	97816 208	97816 ZCB	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97818 Floating	97816 Floating	97816 Floating	978-48 ELANGE	97816 Floating	97816 Floating	97816 Floating	97816 Ploating	97816 ZCB	97816 Floating	97816 Floating	97816 Floating	97816 Floating	97816 ZCB	97816 Floating	97816 Ficating	97816 Floating	97816 Floating	97848 Floating	97818 Floating	97816 208	97818 Floating	97818 Floating	97816 Floating	97816 Floating	97816 ZCB 97818 Floating	97816 ZCB	97816 Fixed	97616 Floating	97816 Floating	97816 ZCB	97618 ZCB	97816 Floating	97816 Floating	97816 ZCB	9/8/02/08	97816 Floating	97816 Floating	97816 208	97816 208	97816 208	97816 ZCB	97816 Floating 97816 Floating	97816 2C8	97816 208	97816 Floaung 97816 ZCB
Blocking Reference	6045607	6045608	8045804	6045605	6045600	6045606	6045599	6045601	6045594	6045597	8045598	6045593	8045595	8045588	8045590	6045591	6045584	6045586	6045587	6045585	6045580	6045578	6045577	6045579	6045573	6045574	6045570	6045572	6045575	6045576	6045581	6045588	6045560	6045563	6045564	6045558	6045557	6045554	8045552	8045553	6045550	6045549	6045547	6045551	6045542	6045543	6045544	6045546	6045538	6045535	6045540	6045536	6045534	6045529	6045532
International Securities Identification Number (ISIN)	XS0321080912	X50320/45028	XS0319083990	XS0319632732	XS0319632575	XS0319159702	XS0319159454	XS0318589056	XS0317981081	XS0317943586	XS0316953925	XS0316953255	X5031616050	XS0315419134	XS0315356039	XS0314747105	XS0313950031	XS0313782814	XS0313864459	XS0313537184	XS0313326729	XS0312723272	XS0312428609	XS0312057432	XS0311740582	XS0311664543	XS0311101652	X50310885933	XS0310863021	XS0310083950	XS0309790797	X50308227438	XS0309186731	XS0309186145	XS0308102283	XS0307083491	XS0307008372	XS0307008481	XS0305103565	XS0304473019	XS0303864184 XS0303862008	XS0303572217	XS0303531700	XS0303178825	XSGSGSGSGSGSGSGSGSGSGSGSGSGSGSGSGSGSGSG	XS0302264535	XS0302118632	XS0300351193	XS02099661098	XS0299369511	XS0298612897	XS0298320218 XS0298201988	XS0297915117	XS0297908849	XS0287127861

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account	Position	Valuation - Underlying Currency Amount	FX Kate at 15/09/2008	Valuation - USD Forrivalent	Interest Accrual
XS0295881107	6045530	97816 Finaling	173 000 000 JPY	178 484 028	0 0085	1 675 455	Yes
XS0295002231	6045531	97816 Floating	Y91. 000 000 1	102 625.000	0.0005	974.273	, ves
XS0294244032	6045522	97816 208	7.000,000 AUD	7,000,000	0.8063	5,643,750	
XS0263140553	6045524	97816 Floating	100,000,001	100,000,000	0.0095	949,352	
XS0292221776	6045528	97816 Floating	120,000,000 JPY	123,306,667	0.0085	1,170,614	Yes
XS0291873122	6045526	97816 Floating	50,000,000 JPY	51,911,111	0.0095	492,819	Yes
XS029098994	6045525	97818 Floating	S00,000,000	505,104,167	0.0095	4,795,217	Yes
XS0290093847	6045521	97816 Floating	100,000,000	100,000,000	0.0095	949.352	
XS0289338948	6045523	97818 Floating	Y9C 000,000,00	000'000'08	0.0095	854,417	
XS0286637144	6045517	97816 Floating	50,000,000 JPY	20,000,000	0,0095	474,876	
XS0280508952	6045520	97818 Floating	300,000,000	338,550,000	0.0095	3,214,031	, Yes
XS0279730435	6045516	97816 Floating	3,000,000	3,000,000	1.0000	3,000,000	
XS0279378532	6045519	97816 Floating	410,000,000 JPY	410,000,000	5600'0	3,892,343	
XS0278290589	6045518	97816 Floating	100,000,000 JPY	102,855,556	90000	977,411	Yes
XS0274755072	8045515	97816 Floating	79C 000,000,001	100,000,000	90000	949,352	
XS0272915389	8045513	97816 Hoating	P9C 000,000.0c	50,700,000	0.0095	481,321	Yes
XS0272543900	6045510	97816 ZCB	300,000 EUR	300.000	1,4184	425,520	
XS0272080457	6045512	97816 Floating	1,000,000,000,1	1,000,000,000	0.0095	9,493,521	
XS0271188285	6045514	97816 2C3	7.000,000 AUD	000'000'1	0.8063	5,643,750	
XS0270820177	6045508	97816 Floating	100,000,000 JPY	105,785,833	0.0095	1,004,375	Yes
XS0268364766	8045507	97816 Floating	Y9C 000,000,002	200,000,000	0.0095	1,898,704	
XS0268364253	6045506	97816 Floating	100,000,000	100,000,000	0.0095	949,352	
XS0268241683	6045508	97818 Floating	79L 000,0001	101,408,333	0.0085	962,722	Yes
XS0266551299	6045505	97818 Floating		50,085,558	0.0095	475,488	Yes
XS0264130369	6045496	97816 ZCB		5.000,000	0.8083	4,031,250	
XS0263871674	6049031	97816 ZCB		16,500,000	1,4184	23,403,600	
XS0262585374	6045500	97816 208	S,000,000 AUD	2,000,000	0.8063	4,031,250	
XS0261613474	6045501	97816 ZCB	5.000.000 AUD	2,000,000	0,8063	4,031,250	
XS0260438210	6045502	97816 Floating	5,000,000 AUD	000,000,8	0.8063	4,031,250	
XS0258128247	6045504	97816 Floating	10,000,000 USD	10,000,000	1.0000	10,000,000	
XS0257593037	6045498	97816 Fixed		1,000,000,000	0.0095	8,493,521	
XS0257328392	6045503	97816 Floating		10,000,000	1.0000	10,000,000	
XS0256738757	8045484	97816 Floating	10,000,000 USD	10,000,000	1,0000	10,000,000	
XS0253717986	6050165	97816 Floating	3,000,000 USD	3,000,000	1.0000	3,000,000	
XS0252835110	6045495	97816 ZCB	0,500,000 EUR	8,500,000	1.4184	13,474,800	
KS0243200143	6045490	97816 Fixed	550,000 USD	553,433	1.0000	553,433	Yes
XS0234063908	6045491	97816 Floating	Y9C 000,000,001	101,041,667	9600'0	959,241	Yes
XS0224346592	6045492	97816 ZCB	3,200,000 EUR	3,200,000	1,4184	4,538,880	
XS0207897199	6045493	97816 Fixed	1,000,000 USD	1,046,500	1.0000	1,046,500	Yes
XS0186852728	6045488	97816 Fixed	8,400,000 USD	8.400,000	1.0000	8,400,000	
XS0178999537	6048030	97816 ZCB	4.260,000 EUR	4,260,000	1,4184	6,042,384	
XS0109171586	6045488	97816 Floating	S00,000,000	\$00,000,000	9600'0	4,746,760	

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